

KRESS SMOOTHING TRANSFORMATION FOR WEAKLY SINGULAR
FREDHOLM INTEGRAL EQUATION OF SECOND KIND

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KRESS SMOOTHING TRANSFORMATION FOR WEAKLY SINGULAR
FREDHOLM INTEGRAL EQUATION OF SECOND KIND

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To
my beloved family and friends,
especially
my sons: Faisal and Mohamed.

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In The Name Of ALLAH, The Most Beneficent, The Most Merciful

All praise is due only to ALLAH, the lord of the worlds. Ultimately, Only ALLAH has given us the strength and courage to proceed with our entire life. His works are truly splendid and wholesome, and his knowledge is truly complete with due perfection.

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ABSTRACT

This work investigates a numerical method for the second kind Fredholm integral equation with weakly singular kernel $k(x, y)$, in particular, when $k(x, y) = \ln |x - y|$, and $k(x, y) = |x - y|^{-\alpha}$, $-1 \leq x, y \leq 1$, $0 < \alpha < 1$. The solutions of such equations may exhibit a singular behaviour in the neighbourhood of the endpoints $x = \pm 1$. We introduce a new smoothing transformation based on the Kress transformation for solving weakly singular Fredholm integral equations of the second kind, and then using the Hermite smoothing transformation as a standard. With the transformation an equation which is still weakly singular is obtained, but whose solution is smoother. The transformed equation is then solved numerically by product integration methods with interpolating polynomials. Two types of interpolating polynomials, namely the Gauss-Legendre and Chebyshev polynomials, have been used. Numerical examples are presented to investigate the performance of the former.

ABSTRAK

Kajian ini adalah untuk menyelidiki kaedah berangka bagi persamaan kamiran Fredholm jenis kedua dengan inti aneh secara lemah $k(x, y)$, khususnya, apabila $k(x, y) = \ln|x - y|$, dan $k(x, y) = |x - y|^{-\alpha}$, $-1 \leq x, y \leq 1$, $0 < \alpha < 1$. Penyelesaian bagi persamaan ini mempamerkan perilaku singular dalam kejitiran titik hujung $x = \pm 1$. Diperkenalkan juga penjelmaan berdasarkan penjelmaan Kress untuk menyelesaikan kelemahan singular persamaan kamiran Fredholm jenis kedua, seterusnya menggunakan penjelmaan Hermite, sebagai piawai. Dengan penjelmaan ini persamaan yang masih lemah, diperolehi tetapi penyelesaiannya lebih licin. Persamaan penjelmaan kemudian diselesaikan secara berangka dengan kaedah hasildarab kamiran bersama polinomial interpolasi. Dua jenis polinomial interpolasi, Gauss-Legendre dan Chebyshev, telah digunakan. Contoh berangka diberikan menunjukkan keberkesanan kaedah ini.

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GLOSSARY

GM	Gauss method
CM	Clenshaw method
HT	Hermite transformation
KT	Kress transformation
MKT	Modified Kress transformation

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CHAPTER 1

PRELIMINARY REMARKS

1.1 Introduction

An integral equation is an equation in which the unknown function $f(x)$ to be determined appears under the integral sign. A typical form of an integral equation in $f(x)$ is of the form

$$f(x) - \lambda \int_{\alpha(x)}^{\beta(x)} k(x, y) f(y) dy = g(x), \quad (1.1)$$

where $k(x, y)$ is called the kernel of the integral equation, and $\alpha(x)$ and $\beta(x)$ are the limits of integration. It is important to point out that the kernel $k(x, y)$ and the function $g(x)$ in (1.1) are given in advance, $g(x)$ is called input function.

The standard form of a Volterra linear integral equation, where the limits of integration are functions of rather than constants, are of the form

$$\phi(x)f(x) - \lambda \int_a^x k(x, y) f(y) dy = g(x), \quad a \leq x \leq b, \quad (1.2)$$

and the standard form of a Fredholm linear integral equation, where the limits of integration $\alpha(x)$ and $\beta(x)$ are constants (say a and b), is given by the form

$$\phi(x)f(x) - \lambda \int_a^b k(x, y) f(y) dy = g(x), \quad a \leq x, y \leq b, \quad (1.3)$$

where the kernel of the integral equation, $k(x, y)$, and the function $g(x)$ are given in advance, and λ is a parameter. The equations (1.2) and (1.3) is called linear because the unknown function $f(x)$ under the integral sign occurs linearly, i.e, the power of $f(x)$ is one.

The value of $\phi(x)$ will give rise to the following kinds of Fredholm linear integral equations:

1. When $\phi(x) = 0$, equation (1.3) becomes

$$g(x) + \lambda \int_a^b k(x, y)f(y)dy = 0, \quad a \leq x, y \leq b, \quad (1.4)$$

and is called Fredholm integral equation of the first kind.

2. When $\phi(x) = 1$, equation (1.3) becomes

$$f(x) - \lambda \int_a^b k(x, y)f(y)dy = g(x), \quad a \leq x, y \leq b, \quad (1.5)$$

and is called linear Fredholm integral equation of the second kind. In fact, the form of equation (1.5) can be obtained from (1.3) by dividing both sides of (1.3) by $\phi(x)$, provided that $\phi(x) \neq 0$,

As a special case of equation (1.5) when $g(x) = 0$, we have the equation

$$f(x) - \lambda \int_a^b k(x, y)f(y)dy = 0, \quad a \leq x, y \leq b, \quad (1.6)$$

By a boundary value problem for an ordinary differential equation of n^{th} order, we mean the problem of determining the solution of the equation in a certain interval, on the boundaries of which the solution and its derivatives of order not higher than $n - 1$ take on prescribed values, or satisfy given relations. These problems lead to Fredholm integral equations (see Pogorzelski (1966), p.221).

The boundary value problems for partial differential equations the parabolic and hyperbolic type lead to Volterra integral equations, while the

boundary value problems for partial differential equations of the elliptic type yield Fredholm equations.

The solution of the Dirichlet and von Neumann problems are one of applications of the theory of Fredholm equation (see Pogorzelski (1966), p.230).

Equation (1.1) is called singular if the lower limit, the upper limit or both limits of integration are infinite. In addition, the equation (1.1) is also called a singular integral equation if the kernel $k(x, y)$ becomes infinite at one or more points in the domain of integration (see Wazwaz (1997), p.7).

The kernels which become unbounded at $x = y$, for example

$$k(x, y) = |x - y|^{-\alpha}, \quad 0 < \alpha < 1,$$

or

$$k(x, y) = \ln |x - y|,$$

are said to have a weak singularities (see Baker (1977), p.68). The case where $k(x, y)$ and $g(x)$ are piecewise-continuous, with finite jump discontinuities only on lines parallel to the coordinate axes; these ‘singularities’ are called ‘mild’ (see Baker (1977), p.526).

Supposing that our functions $k(x, y)$ and $g(x)$ are piecewise-continuous and bounded, then in solving (1.6) we seek values of the parameter λ for which (1.6) has a non-trivial solution $f(x)$. Such a value λ is called a characteristic value and the solution is called the eigenfunction (see Baker (1977), p. 4).

In general we cannot guarantee the existence of any solution $\lambda \neq 0$ for equation (1.6). In particular if the kernel $k(x, y)$ is not identically zero, real, and $k(x, y) = k(y, x)$ (in this case $k(x, y)$ is said to be real and symmetric), there is at least one non-zero characteristic value and all of the characteristic values are real.

A value λ such that the equation (1.5) is uniquely solvable (when $g(x)$ is piecewise-continuous but otherwise arbitrary) is known as a regular value. If λ is a characteristic value and $\psi(x)$ a corresponding eigenfunction then to any solution $f(x)$ of equation (1.5) there corresponds another solution $f(x) + \alpha\psi(x)$, where α is arbitrary. Thus if λ is a characteristic value it cannot be a regular value. Moreover, if λ is not a characteristic value it can be shown that equation (1.5) has a unique solution, for arbitrary $g(x)$, and hence that λ is a regular value (see Baker (1977), p. 15).

The previous results, which are about uniqueness and existence of the solution of Fredholm integral equations of the first and second kinds, are obtained under the supposition that the kernel $k(x, y)$ and the input function $g(x)$ are piecewise-continuous and bounded. Additional consideration of weakly singular Fredholm integral equation requires some concepts such as compact integral operators, and Banach spaces; furthermore it requires some theorems like the Fredholm Alternative. Consider a weakly singular Fredholm integral equation of the second kind of the form

$$f(x) - \lambda \int_{-1}^1 k(x, y)f(y)dy = g(x) \quad -1 \leq x, y \leq 1, \quad (1.7)$$

with

$$k(x, y) = |x - y|^{-\alpha}, 0 < \alpha < 1,$$

or

$$k(x, y) = \ln |x - y|.$$

It can be proved that (1.7) has a unique solution if and only if the corresponding homogeneous equation has only the trivial solution; for more details see Atkinson (1997), pages 6-13.

1.2 Problem Statement

This dissertation introduces a new smoothing transformation based on the Kress transformation for solving weakly singular Fredholm integral equations

of the second kind, and then using the Hermite smoothing transformation as a standard, investigates the performance of the former.

Consider weakly singular Fredholm integral equation of second kind of the form

$$f(x) - \lambda \int_{-1}^1 k(x, y) f(y) dy = g(x) \quad -1 \leq x, y \leq 1, \quad (1.8)$$

with weakly singular kernels of one of the following forms:

Abel kernel

$$k(x, y) = |x - y|^{-\alpha}, \quad 0 < \alpha < 1,$$

logarithmic kernel

$$k(x, y) = \ln |x - y|,$$

where $-1 \leq x \leq 1$.

The numerical solution of (1.8) is closely related to the solution of a linear algebraic system. Indeed, the main goal of the numerical methods to solve (1.8) is to reduce it approximately to a linear algebraic system. Then the linear algebraic system is solved to obtain an approximate solution of (1.8) as shown in the next chapters.

The numerical treatment of weakly singular integral equations should take into account the nature of the singularities at the endpoints $x = \pm 1$. Some of the techniques that can be used to solve these integral equations are as follows:

1. Canceling the singularity (of the kernel).
2. Modified quadrature method.
3. Smoothing the kernel.
4. Approximating the kernel by a degenerate kernel.
5. Expansion methods (Galerkin and collocation methods).
6. Product integration.

Kress (1990) introduces an algebraic transformation for smoothing the solution of a boundary Fredholm integral equation in domains with corners. The solution of this integral equation has a singularity at the corner point. He considers integral equations of the second kind in the slightly unconventional form, and supposes that the input function is continuous, so we will focus on using of his transformation when the input function $g(x)$ is smooth. We will do some modifications of the Kress transformation to be applicable with non-smooth input functions. More details for these transformations will be given later.

Elliott and Prössdorf (1995) introduce a transformation of $[0,1]$ onto itself such that an arbitrary number of derivatives vanish at the end points 0 and 1. If the transformed kernel is dominated near the origin by a Mellin kernel then they give conditions under which the use of a modified Euler-Maclaurin quadrature rule and the Nyström method gives an approximate solution which converges to the exact solution of the original equation.

Monegato and Scuderi (1998) introduce a simple smoothing change of variable to solve one-dimensional linear weakly singular integral equations on bounded intervals, with input functions which may be smooth or not. In both cases either the input function is smooth or non-smooth, they define the smoothing transformation $w = w(t)$ by using piecewise Hermite interpolation polynomial $H_M(t)$, so we will call this transformation as the Hermite transformation. We will focus on using the Hermite smoothing transformation for both cases as a standard. We will give more details for this transformation later.

1.3 Objectives of the Study

1. Using the Hermite smoothing transformation, reduce a second kind Fredholm integral equation with a weakly singular kernel, for both smooth

and non-smooth input functions, to an equivalent equation with smoother solution.

2. Using the Kress smoothing transformation, reduce a second kind Fredholm integral equations with a weakly singular kernel, for smooth input functions, to an equivalent equation with smoother solution.
3. Introduce a new transformation by modifying the Kress transformation so that it can be applied to non-smooth input functions.
4. Using the modified Kress transformation, reduce a second kind Fredholm integral equation with a weakly singular kernel, for non-smooth input functions, to an equivalent equation with smoother solution.
5. Solve the new transformed equation using the product integration method.
6. Compare the numerical results from the transformations.

1.4 Scope of the Study

This dissertation focuses on introducing a new usage of the Kress smoothing transformation for solving weakly singular Fredholm integral equation of second kind, and then using the Hermite smoothing transformation as a standard, investigates the performance of the former.

Firstly, we shall introduce a quadrature formula for the numerical evaluation of integrals of the form

$$\int_{-1}^1 f(x)dx, \tag{1.9}$$

where the integrand is continuous on the interval $(-1,1)$ and has singularities at the endpoints ± 1 . The idea of the new quadrature formula is to use the Hermite and Kress smoothing transformations to reduce the integral (1.9) to an equivalent integral with a smooth integrand.

Next, each transformation will be used to reduce, respectively, a second kind Fredholm integral equation with a weakly singular kernel to an equivalent equation with smoother solution.

The new transformed equation will be discretized using the product integration method to obtain an equivalent linear algebraic system. The following product integration methods will be used:

1. Product integration with Gauss-Legendre points and weights.
2. Product integration with Clenshaw-Curtis (practical Chebyshev) points.

The linear system will be solved using the MATLAB software (refer to Rosenberg (2001)) to obtain an approximate solution to the integral equation.

1.5 Simulation Tool

MATLAB is a language for mathematical computations whose fundamental data types are vectors and matrices. It is distinguished from languages such as FORTRAN and C/C++ by operating at a higher mathematical level, including hundreds of operations such as matrix inversion, the singular value decomposition, and the fast Fourier transform as built-in commands. It is also a problem-solving environment, processing top-level commands by an interpreter rather than a compiler and providing in-line access to 2D and 3D graphics.

The version of MATLAB, MATLAB7.0, is used in the present study, and the programs are written to reduce an integral equation to a linear algebraic system, and to calculate the numerical solution of the algebraic problem. The calculations are done on Intel Pentium 4 2.4GHz Personal Computer.

1.6 Dissertation's Plan

This dissertation contains six chapters.

Chapter 2 is a literature review of some important numerical methods, the solution behaviour, the Hermite smoothing transformation and Kress smoothing transformation. Chapter 3 contains a discussion of the product integration method with Gaussian abscissae and product integration method with Curtis-Clenshaw points, and the application of the two methods to solving weakly singular Fredholm integral equations of the second kind with Abel and logarithmic kernels. Chapter 4 discusses the quadrature formula to obtain a numerical approximation of integrals with singularities at the endpoints of the interval of the integration by using the smoothing transformations. Chapter 5 presents the numerical results of this study. Finally, a conclusion of the work is given in Chapter 6.

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APPENDICES

APPENDIX A

MATLAB program to find the approximation
matrix using Gauss-Legendre method.

```
% gau_point.m
function [t,wg] = gau_point(n)
n1=n+1; e1=n1*(n1+1);
if mod(n1,2)==0
    m=n1/2
else
    m=(n1+1)/2
end

for i=1:m
    t=(4*i-1)*pi/(4*n1+2);    xo=(1-(1-1/n1)/(8*n1^2))*cos(t);
    pk=1;    pk=xo;
    for k=2:n1
        t1=xo*pk;    pkp1=t1-pkm1-(t1-pkm1)/k+t1;
        pkm1=pk;    pk=pkp1;
    end
    den=1-xo^2;    d1=n1*(pkm1-xo*pk);
    dpn=d1/den;    dpn2=(2*xo*dpn-e1*pk)/den;
    dpn3=(4*xo*dpn2+(2-e1)*dpn)/den;
    dpn4=(6*xo*dpn3+(6-e1)*dpn2)/den;
    u=pk/dpn;    v=dpn2/dpn;
    h=-u*(1+0.5*u*(v+u*(v^2-dpn3/(3*dpn))));
    p=pk+h*(dpn+0.5*h*(dpn2+h/3*(dpn3+0.25*h*dpn4)));
    dp=dpn+h*(dpn2+0.5*h*(dpn3+h*dpn4/3));
```

```

h=h-p/dp;    x(i)=xo+h;
fx=d1-h*e1*(pk+0.5*h*(dpn+h/3*(dpn2+0.25*h*(dpn3+0.2*h*dpn4))));
w(i)=2*(1-x(i)^2)/(fx^2);
end
if (m+m > n1 )
    x(m)=0;
end
if (m+m > n1 )
    t(m)=0;
    wg(m)=w(m);
    for i=0:m-2
        t(i+1)=-x(i+1);    t(i+m+1)=x(m-i-1);
        wg(i+1)=w(i+1);    wg(i+m+1)=w(m-i-1);
    end
else
    for i=0:m-1
        t(i+1)=-x(i+1);    t(i+m+1)=x(m-i);
        wg(i+1)=w(i+1);    wg(i+m+1)=w(m-i);
    end
end
end

```

1. For kernel $k(x, y) = |x - y|^{-\frac{1}{2}}$

```

% Gau_Leg_Abs_Mat.m
function [w, p] = Gau_Leg_Abs_Mat(n)
[t, wg] = gau_point(n);
for j=0:n
    p(1,j+1)=1;
    p(2,j+1)=t(j+1);
end
for i=1:n-1
    for j=0:n
        p(i+2,j+1)=((2*i+1)*t(j+1)*p(i+1,j+1)-i*p(i,j+1))/(i+1);
    end
end
for i=0:n
    a(1,i+1)=2*(sqrt(1+t(i+1))+sqrt(1-t(i+1)));
end
for i=0:n
    a(2,i+1)=t(i+1)*a(1,i+1)+2*((1-t(i+1))^1.5-(1+t(i+1))^1.5)/3;
end

```

```

for k=1:n-1
    for i=0:n
        a(k+2,i+1)=2*((2*k+1)*t(i+1)*a(k+1,i+1)-0.5*(2*k-1)*a(k,i+1))/...
            (2*k+3);
    end
end
for i=0:n
    for j=0:n
        sum1=0;
        for k=0:n
            sum1=sum1+(2*k+1)*p(k+1,j+1)*a(k+1,i+1)/2;
        end
        w(i+1,j+1)=wg(j+1)*sum1;
    end
end
end

```

2. For kernel $k(x, y) = \ln |x - y|$

```

% Gau_Leg_log_Mat.m
function [w,p] = Gau_Leg_Log_Mat(n)
[t,wg] = gau_point(n);
for j=0:n
    p(1,j+1)=1;
    p(2,j+1)=t(j+1);
end
for i=1:n-1
    for j=0:n
        p(i+2,j+1)=((2*i+1)*t(j+1)*p(i+1,j+1)-i*p(i,j+1))/(i+1);
    end
end
for i=0:n
    a(1,i+1)=(1+t(i+1))*log(1+t(i+1))+(1-t(i+1))*log(1-t(i+1))-2;
end
for i=0:n
    a(2,i+1)=0.5*(1-t(i+1)^2)*log((1-t(i+1))/(1+t(i+1)))-t(i+1);
end
for i=0:n
    a(3,i+1)=0.5*t(i+1)*(1-t(i+1)^2)*log((1-t(i+1))/(1+t(i+1)))...
        +(2-3*t(i+1)^2)/3;
end
for k=2:n-1

```

```

    for i=0:n
        a(k+2,i+1)=((2*k+1)*t(i+1)*a(k+1,i+1)-(k-1)*a(k,i+1))/(k+2);
    end
end
for i=0:n
    for j=0:n
        sum1=0;
        for k=0:n
            sum1=sum1+(2*k+1)*p(k+1,j+1)*a(k+1,i+1)/2;
        end
        w(i+1,j+1)=wg(j+1)*sum1;
    end
end
end

```

APPENDIX B

MATLAB program to find the approximation
matrix using Clenshaw-Curtis method

1. For kernel $k(x, y) = |x - y|^{-\frac{1}{2}}$

```
% Cel_Cur_Abs_Mat.m
function [w,t] = Cel_Cur_Abs_Mat(m)
for i=0:m
    t(i+1)=cos(i*pi/m);
end
for i=0:m
    a(1,i+1)=2*(sqrt(1+t(i+1))+sqrt(1-t(i+1)));
end
for i=0:m
    a(2,i+1)=t(i+1)*a(1,i+1)+2*((1-t(i+1))1.5-(1+t(i+1))1.5)/3;
end
for i=0:m
    a(3,i+1)=4*t(i+1)*a(2,i+1)-(2*(t(i+1))2+1)*a(1,i+1)...
        +4*((1-t(i+1))2.5+(1+t(i+1))2.5)/5;
end
for j=2:m-1
    for i=0:m
        a(j+2,i+1)=(2*j+2)*(2*t(i+1)*a(j+1,i+1)-(2*j-3)*a(j,i+1)/(2*(j-1))...
            +2*(sqrt(1-t(i+1))-((-1)j)*sqrt(1+t(i+1)))/(1-j2))/(2*j+3);
    end
end
p(1)=0.5;    p(m+1)=0.5;
for i=1:m-1
    p(i+1)=1;
end
for j=0:m
    for i=0:m
        sum=(a(1,i+1)+a(m+1,i+1)*cos(j*pi))/2;
        for k=1:m-1
            sum=sum+a(k+1,i+1)*cos(j*k*pi/m);
        end
    end
end
```



```

        w(i+1,j+1)=2*p(j+1)*sum/m;
    end
end

```

2. For kernel $k(x, y) = \ln |x - y|$

```

% Cel_Cur_log_Mat.m
function [w,t] = Cel_Cur_Log_Mat(n)
for i=0:n
    t(i+1)=cos((i*pi)/n);
end
a(1,1) =2*log(2)-2;    a(1,n+1)=2*log(2)-2;
for j=1:n-1
    a(1,j+1)=(t(j+1)+1)*log(1+t(j+1))+(1-t(j+1))*log(1-t(j+1))-2;
end
a(2,1) =-a(1,1)-1+2*log(2);    a(2,n+1)=a(1,n+1)+1-2*log(2);
for j=1:n-1
    a(2,j+1)=t(j+1)*(a(1,j+1)+1)+0.5*(((1-t(j+1))^2)*log(1-t(j+1))...
        -((1+t(j+1))^2)*log(1+t(j+1))));
end
a(3,1) =-3*a(1,1)-4*a(2,1)+16*(3*log(2)-1)/9;
a(3,n+1)=-3*a(1,n+1)+4*a(2,n+1)+16*(3*log(2)-1)/9;
for j=1:n-1
    a(3,j+1)=-((1+2*t(j+1)^2)*a(1,j+1)+4*t(j+1)*a(2,j+1)...
        +(6*(((1+t(j+1))^3)*log(1+t(j+1))...
        +((1-t(j+1))^3)*log(1-t(j+1))))-4*(1+3*(t(j+1)^2)))/9;
end
a(4,1) =-10*a(1,1)-15*a(2,1)-6*a(3,1)+16*log(2)-4;
a(4,n+1)=10*a(1,n+1)-15*a(2,n+1)+6*a(3,n+1)-16*log(2)+4;
for j=1:n-1
    a(4,j+1)=2*t(j+1)*(3+2*t(j+1)^2)*a(1,j+1)-3*(1+4*t(j+1)^2)*a(2,j+1)...
        +6*t(j+1)*a(3,j+1)+(1-t(j+1))^4*log(1-t(j+1))-(1+t(j+1))^4*...
        log(1+t(j+1))+2*t(j+1)*(1+t(j+1)^2);
end
for i=3:n-1
    for j=0:n
        if( j==0)
            a(i+2,j+1)=(i+1)*(-2*a(i+1,j+1)-(i-2)*a(i,j+1))/(i-1)+4*log(2)/(1-i^2)...
                -6*(1-(-1)^i)/((i^2-1)*(i^2-4))/(i+2);
        elseif (j==n)
            a(i+2,j+1)=(i+1)*(2*a(i+1,j+1)-(i-2)*a(i,j+1))/(i-1)-4*(-1)^i*log(2)/...
                (1-i^2)-6*(1-(-1)^i)/((i^2-1)*(i^2-4))/(i+2);
        end
    end
end

```

```

else
    a(i+2,j+1)=(i+1)*(2*t(j+1)*a(i+1,j+1)-(i-2)*a(i,j+1))/(i-1)...
    +2*((1-t(j+1))*log(1-t(j+1))-(-1)^i*(1+t(j+1))*log(1+t(j+1)))/(1-i^2)...
    -6*(1-(-1)^i)/((i^2-1)*(i^2-4)))/(i+2);
end
end
end
p(1)=0.5;    p(n+1)=0.5;
for i=1:n-1
    p(i+1)=1;
end
for j=0:n
    for i=0:n
        sum1=(a(1,i+1)+a(n+1,i+1)*cos(j*pi))/2;
        for k=1:n-1
            sum1=sum1+a(k+1,i+1)*cos(j*k*pi/n);
        end
        w(i+1,j+1)=2*p(j+1)*sum1/n;
    end
end
end

```

APPENDIX C

MATLAB program which solves a weakly singular Fredholm integral
equation with Abel kernel using Gauss-Legendre method

PART I Computation of the error norm between the exact and approximate solutions.

```
% main.m
clear
n=256;      % choose n
p=2;        % choose p
[x,wg]=gau_point(n);
[B, p1]=Gau_Leg_Abs_Mat(n);
[w,wd]=w_wd(x,p); % For Hermite, replace it by '[w,wd]=h_hd(x,n)'.
xi_n=(wd.*g(w)).';

% delta beginning
alpha=0.5;
for i=0:n
    for j=0:n
        if(i==j)
            if(wd(i+1)==0)
                delta(i+1,j+1)=0;
            else
                delta(i+1,j+1)=((abs(wd(i+1)))^(-alpha))*wd(i+1);
            end
        else
            delta(i+1,j+1)=((abs((w(i+1)-w(j+1))/(x(i+1)-x(j+1))))...
                ^(-alpha))*wd(i+1);
        end
    end
end
end
% delta end
A=B.*delta;
approximate_solution=(eye(n+1)-(1/pi).*A)\ xi_n;
exact_solution=(wd.*f(w)).';
norm_infinity=norm(exact_solution-approximate_solution,inf)
```

```

clear

% w_wd.m
function [w,wd]=w_wd(t,p)
a1=v(t,p).^p; a2=v(-t,p).^p; b1=v(t,p).^(p-1); b2=v(-t,p).^(p-1);
w=(a1-a2)./(a1+a2);
wd=2.*p.*(a1.*b2.*vd(-t,p)+a2.*b1.*vd(t,p))./((a1+a2).^2);
function v=v(t,p)
v = (1/2-1/p).*t.^3+t./p+1/2;
function vd=vd(t,p)
vd = 3.*(1/2-1/p).*t.^2+1/p;

% h_hd.m
function [h,hd]=h_hd(t,n)
syms y
h1=1980*y^8*(1+y)^3;
h2=1980*y^8*(1-y)^3;
for i=0:n
    if (t(i+1)<=0)
        h(i+1)=double(int(h1,-1,t(i+1)))-1;
        hd(i+1)=hd1(t(i+1));
    else
        h(i+1)=double(int(h2,0,t(i+1)));
        hd(i+1)=hd2(t(i+1));
    end
end
function z=hd1(r)
z=1980*(r^8)*((1+r)^3);
function z=hd2(r)
z=1980*(r^8)*((1-r)^3);

% g.m
function g=g(x)
x1=(1+x).^0.5; x2=(1-x).^0.5;
g=x.^3-(2/pi).*(((1/7).*x1.^7+(3/5).*x.*(x1.^5)-(x.^2).*(x1.^3)+...
(x.^3).*x1)+((1/7).*x2.^7+(3/5).*x.*(x2.^5)+(x.^2).*(x2.^3)+(x.^3).*x2));

% f.m
function f=f(x);
f=x.^3;

```

PART II Computation of the absolute error between the reference and approximate solutions.

```

% main.m
clear
n=128;      % choose n
p=3;        % choose p
[t,wg]=gau_point(n);
[B,p1]=Gau_Leg_Abs_Mat(n);
[w,wd]=w_wd(t,p);
xi_n=(wd.*g(w)).';
% delta beginning
alpha=0.5;
for i=0:n
    for j=0:n
        if(i==j)
            if(wd(i+1)==0)
                delta(i+1,j+1)=0;
            else
                delta(i+1,j+1)=((abs(wd(i+1)))^(-alpha))*wd(i+1);
            end
        else
            delta(i+1,j+1)=((abs((w(i+1)-w(j+1))/(t(i+1)-t(j+1))))...
                ^(-alpha))*wd(i+1);
        end
    end
end
% delta end
A=B.*delta;
approximate_solution=(eye(n+1)-(1/pi).*A)\xi_n;
% Computation of the approximate solution at the vector x
x = [0.1 0.2 0.3 0.4 0.5 0.6 0.7 0.8 0.9];
for m=0:n
    p2(m+1,:)=Leg(m,x);
end
for j=0:n
    sum=0;
    for m=0:n
        sum=sum+(m+0.5)*p1(m+1,j+1).*p2(m+1,:);
    end
    phi(j+1,:)=wg(j+1).*sum;
end

```

```

sum=0.*x;
for j=0:n
    sum=sum+approximate_solution(j+1).*phi(j+1,:);
end
theta_n = sum.';
theta_256=[-5.89029345423331
            -4.72472398875914
            -3.43967128944800
            -2.26330205451274
            -1.34307342163110
            -0.71640457082352
            -0.33606671856362
            -0.12735966541007
            -0.02774404425589];
absolut_error = abs(theta_256-theta_n)
clear

% w_wd.m
function [w,wd]=w_wd(t,p)
a1=v(t,p).^p; a2=v(-t,p).^p; b1=v(t,p).^(p-1); b2=v(-t,p).^(p-1);
w=(a1-a2)./(a1+a2);
wd=2.*p.*(a1.*b2.*vd(-t,p)+a2.*b1.*vd(t,p))./((a1+a2).^2);
function v=v(t,p)
v = (1/2-1/p).*t.^3+t./p+1/2;
function vd=vd(t,p)
vd = 3.*(1/2-1/p).*t.^2+1/p;

% g.m
function g=g(x)
g=abs(x);

% Leg.m
function y = Leg (n,x)
P3(1,:)=1+x-x;
P3(2,:)=x;
for i=1:n-1
    P3(i+1+1,:)=((2*i+1).*x.*P3(i+1,:)-i.*P3(i,:))/(i+1);
end
y=P3(n+1,:);

```

APPENDIX D

MATLAB program which solves a weakly singular Fredholm integral
equation with logarithmic kernel using Clenshaw-Curtis method

```
% main.m    % Computes the error norm between the exact and
clear        % approximate solutions.
n=256;       % choose n
p=2;         % choose p
[C,x] = Cel_Cur_Log_Mat(n);
[w,wd]=w_wd(x,p);
xi_n=(wd.*g(w)).';

% B beginning
gamma(1)=0.5;    gamma(n+1)=0.5;
for i=1:n-1
    gamma(i+1)=1;
end
for i=0:n
    for j=0:n
        sum=0;
        for m=0:floor(n/2)
            sum=sum+gamma(2*m+1)*cos((2*m*j*pi)/n)/(1-4*m^2);
        end
        B(i+1,j+1)=(4*gamma(j+1)/n)*sum;
    end
end
% B end

% delta beginning
for i=0:n
    for j=0:n
        if(i==j)
            if(wd(i+1)==0)
                delta(i+1,j+1)=0;
            else
                delta(i+1,j+1)=(log(abs(wd(i+1))))*wd(i+1);
            end
        end
    end
end
```

```

else
    delta(i+1,j+1)=(log(abs((w(i+1)-w(j+1))/(x(i+1)-x(j+1))))) * wd(i+1);
end
end
end
% delta end
A=((wd.').*ones(1,n+1)).*C-B.*delta;
approximate_solution=(eye(n+1)-(1/pi).*A)\xi_n;
exact_solution=(wd.*f(w)).';
norm_infinity=norm(exact_solution-approximate_solution,inf)
clear

% w_wd.m
function [w,wd]=w_wd(t,p)
a1=v(t,p).^p; a2=v(-t,p).^p; b1=v(t,p).^(p-1); b2=v(-t,p).^(p-1);
w=(a1-a2)./(a1+a2);
wd=2.*p.*(a1.*b2.*vd(-t,p)+a2.*b1.*vd(t,p))./((a1+a2).^2);
function v=v(t,p)
v = (1/2-1/p).*t.^3+t./p+1/2;
function vd=vd(t,p)
vd = 3.*(1/2-1/p).*t.^2+1/p;

% g.m
function g=g(x)
g=1-(1/pi).*(log((x+1).^(x+1))+log((1-x).^(1-x))-2);

% f.m
function f=f(x)
f=x-x+1;

```